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Title word cross-reference

α [LC08]. b [YV11]. F [OY06, Sen03]. L [GK18]. $L_{1,2}$ [CM18]. M [LHK15]. S [PS07]. T [DD12, Ard09, Die01, FHP10, MP08]. U [HH18].

-estimation [PS07]. **-estimators** [LHK15]. **-ratio** [Die01, MP08]. **-ratios** [FHP10]. **-Stable** [LC08]. **-statistic-based** [HH18]. **-statistics** [GK18].
-test [OY06]. **-tests** [Sen03].

1 [Bår01]. **1973-2003** [Nie08].

2.2 [Oom99]. **2013Special** [Smi16]. **2nd** [Sil11, Wil11].

4 [ÖD11, PY11].

500 [QP13].

ability [GM04]. **absence** [Kom13]. **academic** [CLW15]. **accelerated** [ZfL04]. **Accuracy** [HHK04, Dah02]. **ACD** [Wil09]. **achievement** [EH08]. **achievements** [CLW15]. **activity** [CMKSW01]. **Adaptive** [BZ18, CHS09, Rag05, GS18, SZW10, WS05]. **additive** [AYZ14]. **adequacy** [Wri10]. **ADF** [XP98]. **adjusted** [PUY08]. **Adjustment** [KP98, DO04, Fan06]. **adjustments** [BR04]. **adolescents** [LPR17]. **Advances** [CLLT14]. **affine** [FP12, Rag05]. **against** [BT02, GW12, KK05, LKSN03]. **aggregate** [JM05]. **aggregated** [Cho06, Haf09]. **al** [Sch12a]. **algorithms** [EKS08, KL09, KSD99, Oom99]. **alternative** [All07, AC02, BSJ02, DP06, GW12, Kiv13, KN08, LN99, Sen03]. **among** [LPR17, Rün04]. **analyse** [DP06]. **Analysis** [HLN01, Wil11, BFHM08, CCG07, DV07, JMN00, JK15, Kon03, MY00, MN11, Nie04a, Ulr08, YV11]. **Anderson** [DM14]. **Anderson-Rubin** [DM14]. **Andrews** [NS12]. **Annual** [FS09, PS16, PS11a, Smi15, Smi16, Smi17, Smi18]. **apparent** [KP01b]. **Application** [DT06, AH04, AT04, BHKY17, CLTZ04, iSDLB05, CLW15, DRB07, Frö07, GS18, GL07, MT99, SHD99, DHT09]. **Applications** [BT13, XP98, BLLW11, DHB12, Gal17, QP13]. **Applied** [PS11a]. **approach** [Abr13, BM17, Can11, HP10, Han99a, HP99a, Ino06, KS10, MNT03, PY11, RVH05, YP01]. **approximate** [AD15, LP05]. **Approximation** [Lar98, KP05]. **approximations** [HHK04, PV01]. **arbitrage** [CDR09]. **arbitrage-free** [CDR09]. **arbitrariness** [Das05]. **Archimedean** [Smi03]. **area** [ACMG⁺11]. **ARFIMA** [GM04, May07]. **ARMA** [KK03, Med03, NS12, XP98]. **Artificial** [LR05, BK03]. **Assessing** [PS09]. **assessment** [Kau00]. **asset** [KRH⁺09]. **assumption** [Frö07]. **asymmetric** [Ard09, AM07, Kaw07, Kom13]. **asymmetries** [DV07]. **Asymptotic** [BKL08, Cam16, DM04, Gos04, MP08, PV01, Tak08, Das05, DP06, HH18, OY06]. **asymptotically** [Myn11]. **Asymptotics** [Cav03, YZ13, AD15, Wri10]. **Attractive** [vdS98]. **auctions** [Kom13]. **augmented** [AT11, HW07, Mao16]. **autocorrelation** [Sun13]. **automatic** [CMKSW01, MFB03]. **Autoregression** [Xu08, CS07b, EN12, Hua08, KPR17]. **Autoregressions** [Pro98, RR14]. **Autoregressive** [CK98, Lar98, BW02, DO04, DLS09, EN09, GM00, HH00, JL01, JS04, KMWV02, NV02, PP04, San08, ST06, WL13]. **average** [HM09, SZW10]. **averaging** [KP04, LO13, LK16]. **away** [BM17].

B [PY11]. **back** [PT11]. **Backfitting** [LMP14]. **backward** [Eve13]. **band** [NF11, YP13]. **bank** [Büt99]. **based** [AD13, Ble15, BB11, Dah02, Das05, DM14, DFGK98, EKS08, FZ14, GOS06, HH18, Ioa05, JK15, Kal12, Kaw07, KM04, KY15, LLL01, MS98, PR16, Sør00, Tse02, ÖD11]. **basis** [BK03]. **Bayesian** [Mar12, Ard09, BL98b, BR07, DV07, GFCK09, Kau00, KWTZ18, KP04, Koo10, MNT03, MY00, MFB03]. **bedtime** [LPR17]. **Behaviour** [LN00, Fan06, Gre04, Juh05, LN99, Sen03]. **BEKK** [PR14]. **Between** [Sen98, HK01]. **Beyond** [vKR18]. **bias** [AD15, HHK04, PUY08]. **bias-adjusted** [PUY08]. **Bimodal** [FHP10]. **binary** [BK13b, Ble15, Cha17,

CR14, Frö06, HMY11, JM17, JPX16, MZ18, RVH05, Tho06]. **binary-choice** [Tho06]. **bivariate** [CLTZ04]. **block** [Ioa05, MTV17, PP02]. **block-wise** [MTV17]. **Blockwise** [Bra09]. **Bootstrap** [DM08, MP05, BZ18, CO12, Cam16, Du16, HH18, Ino06, Ioa05, Kap08, MW18, PP02, Tch15]. **Bootstrapping** [Xu08]. **both** [GS13]. **Bounds** [AC02, BH07a, Lec99]. **Box** [Shi08]. **Break** [Yan12, BCCW08, iSS06, Cho03, HK01, KY15, LN00, Yan02]. **break-point** [BCCW08, Cho03]. **Breakdown** [CO12]. **Breaking** [iSDLB05]. **breaks** [GM04, Ioa05, JMN00, Kim14, Pit04]. **bridge** [FS04]. **brief** [CK16]. **bubbles** [EN12]. **BUGS** [MY00]. **business** [VST03, Kau00].

C [LO13, PY11]. **capita** [iSDLB05]. **capital** [Büt99]. **care** [DT06]. **Carlo** [Par02, SHD99]. **case** [BKL08, PP04]. **causal** [HS04]. **Causality** [Haf09]. **cautions** [BMO04]. **CCE** [Wes18]. **censored** [Bri11, HS18, ZL15]. **Central** [DSW18]. **Change** [AHHK06, BHKY17, BP03, DP06, VST03, Kri12, LKSN03, LR06, Xu15]. **Change-point** [AHHK06]. **changes** [Hog17, YP13]. **changing** [WX18]. **characteristics** [KjL03]. **Chetan** [Gör12]. **China** [MW08]. **choice** [BK13b, BC10, HMY11, KR03, MZ18, Tho06, ZFL04]. **class** [AD15, DV07]. **classes** [Cam16]. **Cliff** [MP11]. **Clive** [Os12]. **closed** [Han05]. **closed-form** [Han05]. **clusters** [MW18]. **co** [GS13]. **co-trending** [GS13]. **Coefficient** [XP98, Juh05, LMP14, LCG11, RPS14]. **coefficients** [CR14, Zam02]. **coexplosive** [EN12]. **COGARCH** [HKLZ07]. **Cointegrated** [BL98a, CPP01, HJ99, JS04, Nie08, Pét00, PS01]. **cointegrating** [CS04, DLS09, HP04, LST01, Mad05, RG06]. **Cointegration** [Cha11, JMN00, Nie04a, RM99, BiS13, EM02, HKR15, JLLN08, Kon03, KNR11, LLL01, NF11, ÖD11, PP04, PR16, Qu07]. **collinear** [Myn11]. **Common** [Kim14, BiS13, ZSP12]. **comparative** [BSJ02, Tak08]. **Comparison** [CK98, DP06, Joc13, Mad10, PP04]. **competing** [CCG07]. **component** [BT02, BSJ02]. **components** [BT02, HK00, NV02, Smi08a]. **composite** [JJS14]. **computation** [MFB03]. **Computationally** [vdS98, GL07]. **concentration** [PS09]. **condition** [DSW18, PV01].

Conditional [NT09, AM07, BR07, Bra12, CLW15, CHS09, DSW18, Frö07, GK18, GM00, GL07, Hsu17, HS17, JL01, KMW02, KN08, Mof01, Tse02, Zha13]. **Conditionally** [Sen98]. **Conditions** [SHD99, Bra09, HLT08, YZ13]. **Conference** [FS09, PS16, PS11a, Smi15, Smi16, Smi17, Smi18]. **Confidence** [DM14, KY15, Gos04]. **consequences** [DO04]. **Consistency** [DD02, BCCW08, Cho03]. **Consistent** [GS13, Hsu17, Tho06]. **constancy** [HJ99]. **Constant** [NT09, JS04]. **constraints** [Sca16]. **Constructive** [CE99]. **consumer** [CE99, Van10]. **consumption** [EJN02]. **Continuous** [CDF98, EKS08, Lec99, PY11, YP01]. **continuous-time** [EKS08]. **contribution** [Han99a]. **contributions** [Phi15]. **Control** [CDF98]. **Controlling** [GO00, GL07, GS18]. **controls** [Joc13]. **conventional** [Wri10]. **Convergence** [MW08, Ble15, SHD99, iK07]. **convex** [Kuo08]. **convexity**

[Sca16]. **copula** [CLTZ04]. **copulas** [JM05, Smi03]. **correction** [AD15, BR04, DRB07, EM02, KMT03, LP09]. **correction-volatility** [LP09]. **correlated** [BiS13, BKL08, MPP14, PP04, Xu14]. **Correlation** [NT09]. **Corrigendum** [Ano05, ÖD11, PY11]. **cost** [Fan06]. **count** [AT04]. **counted** [CLTZ04]. **countries** [CMKSW01]. **country** [Kon03]. **Counts** [RVH05, CLTZ04]. **Course** [Koo10]. **covariance** [All07, FLL16, MP05, WZQ07]. **Covariates** [BLV08, DHB12, HH10]. **Cox** [BM06, Shi08]. **crash** [Sen03]. **criterion** [AT11, Ble15, HP04]. **criterion-function-based** [Ble15]. **Critical** [BP03, San08, WZO06]. **Cross** [OLL06, Wil11, CPT11, HKR15, Hua08, Kap08, Mad05, Mao16, PUY08, PS03, SR09, DHT09]. **cross-section** [CPT11, HKR15, PUY08]. **cross-sectional** [Hua08, Kap08, Mao16, SR09, DHT09]. **Cross-validation** [OLL06]. **curve** [DF99]. **curved** [BC14]. **curves** [BHKY17, KR13]. **cycle** [VST03]. **cycles** [Kau00, OTP04, Rün04].

D [HK99]. **Dag** [Os12]. **Danish** [Nie08]. **Data** [GT99, Han99b, HP99a, Abr13, AYZ14, AT04, AB16, BFK11, BMO04, BW02, BC07, BRS16, BW10, CE99, Can11, Cha17, DD12, DRB07, Eve13, Had00, HL05a, HMY11, HS18, Joc14, Kap08, Kim14, LCG11, LPR17, Mad10, PR16, Rod02, RPS14, San08, Tho06, WL13, ZSP12, Han99a, HK99, Wil11]. **date** [KY15]. **Dave** [Gör12]. **David** [Gör12]. **Davidson** [Sch12a]. **day** [AM07]. **days** [CG05]. **Dealing** [KK11]. **debiased** [CCD⁺18]. **decisions** [LPR17]. **Defaults** [BLV08]. **Degrees** [KP98]. **DeJong** [Gör12]. **demand** [Nie08, Pét00]. **Denis** [Ano11a]. **densities** [BH07b, LW17, WS05, iK07]. **density** [JK10, Tak08, iK07]. **dependence** [BY13, BB11, CJKL17, CPT11, HKR15, Hal08, Hua08, OTP04, PS03, SR09, DHT09]. **Dependent** [MS98, Sil11, Frö06, Gre04, LK05, LX17, Mag10, Smi08a, WH07, WL13]. **derivative** [AN08, SZW10]. **derivatives** [HM09]. **detection** [Kri12]. **Determination** [HP04, Kon03]. **Determining** [FT00, LP09, ST06]. **deterministic** [AT18, DLS09, GS13, JMN00, NV02]. **deterministically** [CPP01]. **detrended** [PR16]. **developments** [Rob10]. **deviations** [Ots11]. **diagnostic** [MV07]. **diagnostics** [Tse02]. **Dickey** [LN99, LN00, LV06, Sen03]. **difference** [CH01, LKSN03, LP05]. **difference-stationarity** [LKSN03]. **difference-stationary** [CH01]. **differences** [CLTZ04, GK18, Yan12]. **differencing** [FT00, Joc14]. **different** [Mad10]. **differentiable** [LHK15]. **differential** [Nic02]. **differentiation** [MFB03]. **diffusion** [SHD99]. **diffusions** [Hua11]. **Dijk** [Mar12]. **dimension** [HL05a, Mad10]. **Dimensional** [PS16, JW12, SHR14]. **dimensions** [BC14]. **Direct** [RPS14]. **Dirichlet** [GL07]. **Dirichlet-multinomial** [GL07]. **disaggregated** [ABS03]. **disaggregation** [MS05b, Pro06]. **discontinuous** [BR04]. **discovery** [GS18]. **Discrete** [JPX12, KR03, BC10, LK05, Xu14, Zfl04]. **discretely** [Hua11]. **discussants** [HP99b]. **Discussion** [Han99a, Han99b, Sch12a, GT99]. **dissimilarity** [ABDW15]. **distance** [KS10, May07]. **Distinguishing**

[HK01, PST08, CM07]. **distributed** [PP04]. **Distribution** [ABS03, Lar98, Dan05, Die01, Geo07, HL00, LR06, Mag02, OY06]. **Distributions** [EM02, LC08, KRH⁺09, Sch12b]. **Disturbance** [KP98]. **disturbances** [KK05]. **dominance** [LPW14]. **dominances** [BLLW11]. **Donald** [Sch12a]. **Double** [CCD⁺18]. **Double/debiased** [CCD⁺18]. **drawn** [LR06]. **drift** [EKS08]. **driven** [Ver11]. **DTARCH** [HJ05, JJS14]. **due** [KP01b]. **dummies** [KjL03]. **dummy** [MZ18, vGS02]. **duration** [GM00, KN08, OTP04]. **durations** [Bri11]. **Durbin** [KK05]. **Dynamic** [Fan06, KP98, PS03, Pro06, BiS13, BH16, Bra09, BH07a, BC10, BW10, sCK10, CK12, Dem02, Eve13, HW07, HS18, Isk10, JK15, Kau00, Khe15, KP05, KP04, PP04, Qu07, QWfL16, RV02, SR09, SHR14, ZfL04]. **dynamics** [HP10, HH00, MN11].

earnings [AH04, Ulr08]. **earnings-equation** [AH04]. **East** [Lec99]. **EC** [AM01]. **ECF** [JK10]. **Echelon** [BL98a]. **Echelon-form** [BL98a]. **Econometric** [BJN03, BU09, CPP01, CK16, Wil11]. **Econometrics** [AdP17, Ano10, Ano11a, Ano11b, Ano12b, Ano13, Ano14, Ano15, Ano16, Ano17, Ano18, BT13, CLLT14, CD09, FS09, GM98, HS98, Mar13, NS01, ÖD11, PY11, Smi08b, Smi15, Smi16, Smi17, AM02, Gal17, Phi15, Sen09, Mar12, Sil11]. **Economic** [EM98, FS09, Gia15, HS98, MW08, Osb12, PS16, PS11a, Ros16, Smi08b, Smi15, Smi16, Smi17, Smi18, CMKSW01, KP01b, MNT03, OTP04]. **Economy** [XP98]. **Ed** [Sil11, Wil11]. **Edgeworth** [HV16]. **edited** [Mar12]. **Editorial** [AdP17, BT13, LS12]. **Editors** [GM98, NS01]. **Edmond** [Phi15]. **effect** [CG05, GS18, HP10, JW12]. **effects** [AYZ14, AM07, BKL08, BFK11, BC07, CLW15, Cha17, DDF09, VST03, Gre04, GFCK09, HMY11, Hsu17, KT18, Lec99, LCG11, LPR17, MP08, OY06, RPS14, Ros17, ZSP12]. **efficiency** [BH07a, DSW18, DG11, LPW14, Sen09]. **Efficient** [Nie04b, vdS98]. **EGARCH** [KK03]. **eigenvalue** [LST01]. **elliptical** [BH07a, KRH⁺09]. **emending** [HKR15]. **Empirical** [XP98, Bra02, Bra09, Bra12, EN09, HK01, Ma17, Ots11]. **employment** [Lec99, PS01]. **encompassing** [Han99a, HP99a]. **endogeneity** [HSW15, KK11, TD14, Van10]. **endogenous** [JPX12, JPX16, Kan14, KL09, MZ18, QWfL16, RVH05, Sil03]. **entropy** [WS05]. **equalities** [PT11]. **equation** [AH04, DM08, Kiv13]. **equations** [DRB07, LK05, Nic02, PS09, vGS02]. **equicontinuity** [Hag14]. **equilibria** [Kas15]. **equilibrium** [BR04]. **Errata** [Ano09]. **Erratum** [Ano12a]. **error** [AH04, BSJ02, BY13, EM02, GO00, HSW15, KMT03, LP09, Mao16, PP04, PUY08, SR09, Smi08a, WZO06]. **errors** [ABS03, BCCW08, BKL08, Cho03, DD12, Du16, MS05a, MPP14, NS12, PS17, WH07]. **errors-in-variables** [WH07]. **estimated** [DM08]. **estimates** [Zam02]. **Estimating** [BL98a, BH07b, CG05, FP12, FS04, HWY08, JW12, JPX16, Mad05, Mon98, YP13, YG02, HP10, LHK15, Sør00, WZO06]. **Estimation** [AYZ14, BK13a, CS07b, CM18, CK12, Dan05, HHK04, HH10, Kam98, Kan14, KN08, LX17, LC08, Mag02, McK01, WL13, Xu14, Abr99, AH04, AS11, All07,

Ana13, Ard09, AB16, BK13b, Bre02, CLS14, CPT11, CHS09, DT06, DRB07, EKS08, FG03, FPR15, FLL16, FF10, GH06, Gør06, GFCK09, HKLZ07, HM09, HH18, HSW15, HS18, Hua11, JK10, JJS14, Joc13, KMT03, Kaw07, KK11, KS10, KjL03, Kri12, fLLL10, LG08, MP05, May07, MTV17, MZ18, MT99, NF11, OLL06, Par02, PS03, Pit04, PS07, PS17, QWfL16, RG06, RPS14, SR09, SZW10, Shi08, Sil03, Spe09, Tho06, Van10, Ver11, WH07, WS05, ZfL04, Zha13, ZL15]. **estimator** [AN08, BW10, Cho03, Esc18, Gre04, Mag07, Sun13, iK07]. **Estimators** [KP98, AD15, BCCW08, BJS02, BKL08, BU09, Ble15, BW02, BC07, Cam16, DD02, DM07, HH18, HV16, HW07, KP05, LHK15, LP05, Ots11, PP04, Tak08, WZQ07, Yan12]. **euro** [ACMG⁺11]. **European** [CMKSW01]. **evaluation** [GS18]. **evidence** [Akr04, HK01]. **Exact** [McE08, vGS02, JS04, Van10]. **example** [FF10]. **excessive** [YG02]. **excessive-zeros** [YG02]. **exchange** [Akr04, JLLN08]. **exclusion** [Ada16]. **exogenous** [Ana13, Esc18, vKR18]. **expansion** [RVH05]. **Expansions** [LP05, HV16]. **Expectations** [Ros07, BFHM08, JS04]. **expenditure** [ABS03, CE99]. **Exploring** [MNT03]. **exponential** [BC14, BM17]. **expression** [Han05]. **extended** [MFB03]. **extraction** [HK00]. **extreme** [Hog17, TfL14]. **extremum** [Cam16, FPR15].

F [Sun13]. **Factor** [BFHM08, PS11a, Sen98, AT11, BHKY17, BH16, Geo07, HS04, JK15, Kau00, Kim14, KP04, LP09, MN11, SHR14, VDP03]. **factor-augmented** [AT11]. **factors** [BiS13, LP09, Wes18]. **failure** [CH02, EJN02]. **false** [GS18]. **families** [BC14]. **family** [Liu09]. **far** [BM17]. **fat** [JL01]. **fat-tailed** [JL01]. **female** [DRB07]. **few** [MW18]. **field** [BM17]. **fields** [Dah02]. **filter** [Lin05, McE08, MFB03]. **filters** [Kaw07]. **Financial** [FS09, GL09]. **findings** [KP01b]. **Finite** [Ada16, DFGK98, KK05, HL05a, HL00, DHT09]. **Finite-sample** [KK05]. **First** [Joc14, Koo10, KM04, Yan12]. **First-differencing** [Joc14]. **Fiscal** [AM01]. **Fixed** [YV11, AYZ14, BFK11, BC07, Cha17, Gre04, HKR15, HMY11, LCG11, Mad10, MP08, RPS14, ZSP12]. **Fixed-** [YV11]. **Flexible** [CLLT14]. **fluctuations** [VST03]. **Forecast** [CK98, CH02, EJN02]. **Forecasting** [CH01, EM98, KP04, NS01, NV02, Ros16, Smi15, AM01, CMKSW01, GM04, Gia15, Haf09, JK15]. **forecasts** [ACMG⁺11, HLN01, HC04]. **Foreword** [HS98]. **form** [BL98a, Han05, YT08]. **formation** [PS01]. **formulas** [McE08]. **formulation** [HK00]. **forward** [Fan06]. **forward-looking** [Fan06]. **Fractional** [LV06, LP05, NF11]. **fractionally** [KK05, Nie04b]. **Framework** [EM98]. **frameworks** [DP06]. **free** [CDR09]. **Freedom** [KP98]. **frequency** [Cha11]. **friend** [BM17]. **frontier** [Smi08a, TK04]. **full** [VDP03]. **full-factor** [VDP03]. **Fuller** [LN99, LN00, LV06, Sen03]. **Fuller-type** [LN00]. **Fully** [NF11]. **function** [BK03, Ble15, EJN02, GW12]. **Functional** [Juh05, BHKY17, YT08]. **Functional-coefficient** [Juh05]. **functions** [BK13a, BH07b, CS07b, Gør06, GM00, Joc14, LHK15, LG08, Sør00, YG02]. **Further** [WZO06, GOS06].

G [Sch12a]. **game** [LX17]. **games** [KWTZ18, Xu14]. **gap** [Frö07]. **GARCH** [Ard09, BL98b, BPR10, DV07, DG11, Haf09, HWY08, LS05, Liu09, LR05, NT09, PR14, PS17, Sen98, VDP03]. **GARCH-in-mean** [LR05]. **Gary** [Mar12]. **Gaussian** [PY11, Kaw07, YP01]. **GDP** [ACMG⁺11, Bha01, CMKSW01, iSDLB05]. **gender** [Frö07]. **general** [Han99a, HP99a, PP02, Wes18, YZ13]. **general-to-specific** [Han99a, HP99a]. **generalised** [HP04]. **Generalized** [BH16, Bra12, SHR14, YT08, Bra09, Cav01, CDR09, Das05, Du16, KRH⁺09, Ots11, PR16, Zha13]. **generated** [CLS14]. **Generic** [BCCW08, Cho03]. **Germany** [Lec99]. **Geweke** [Mar12]. **Gibbs** [BL98b]. **given** [LPW14]. **GMM** [BW10, GW12, Wri10]. **GNP** [CK98]. **Granger** [Osb12, Han05]. **graph** [BM17]. **Graphical** [Mof01, CM18, MNT03]. **group** [DDF09, SS06]. **grouped** [GL07]. **Growth** [MW08, ACMG⁺11, CMKSW01].

Handbook [Mar12]. **Hausman** [MP11]. **hazard** [Gør06, GM00]. **hazards** [Bri11, Gør06]. **health** [DT06, Hal08, Isk10]. **heavy** [Dav12, PS17, Sch12b]. **heavy-tailed** [PS17, Sch12b]. **Hedonic** [KjL03]. **Herman** [Mar12]. **Heterogeneity** [BC10, Hal08, Smi16]. **heterogeneous** [Had00, HL05a, LLL01, ÖD11, SS06, Tho06]. **heteroscedastic** [GFCK09, MZ18]. **Heteroscedasticity** [LO13, CHS09, Tse02, YT08, ZL15]. **Heteroscedasticity-robust** [LO13]. **Heteroskedastic** [Sen98, JL01]. **heteroskedasticity** [BR07, GOS06, HH00, KMWV02, Sun13]. **Hidden** [BLV08]. **hierarchical** [MN11]. **high** [JW12, SHR14]. **high-dimensional** [JW12, SHR14]. **higher** [AD15, HHK04]. **higher-order** [AD15, HHK04]. **highly** [LS05, San08]. **Hildreth** [Zam02]. **hitting** [CG05]. **Hodrick** [McE08]. **homework** [EH08]. **homogeneity** [BRS16, PS03]. **Honour** [CLLT14]. **Hoover** [Han99a, HK99, GT99]. **Horizons** [Ros07]. **Horowitz** [CLLT14]. **Houck** [Zam02]. **household** [Pét00]. **housing** [MN11]. **huge** [MTV17]. **hypergeometric** [BH07b]. **hypotheses** [Ros07]. **hypothesis** [iSS06, Cav01, LHK15, LN99, LN00, Psa01].

Identification [BT13, DDF09, HS04, HM09, HSW15, HS18, Kiv13, KT18, Man13, MZ18, Ros17, TD14, ZL15, Bri11, Kom13, Mag10].

Identification-robust [TD14]. **ill** [Sca16]. **ill-posedness** [Sca16]. **IMF** [AM01]. **impact** [AM09, EH08, FHP10, SR09]. **implied** [BH07b, CO12]. **import** [Kon03]. **importance** [ZfL04]. **Improved** [RR14]. **Improving** [sCK10, HK99]. **impulse** [BK13a, CS07b, Gos04]. **incidental** [Joc14]. **income** [Lec99]. **inconsistency** [Mag07]. **Incorporating** [DHB12]. **increasing** [BC14]. **independence** [Du16, Frö07, Kom13, KS10, KjL03, Mao16, PUY08]. **Index** [Ano10, Ano11b, Ano12b, Ano13, Ano14, Ano15, Ano16, Ano17, Ano18, CD09, AS11, ABDW15, Gør06, HSW15, KjL03]. **indicator** [CMKSW01, Isk10]. **Indices** [BL98a, QP13]. **Indirect** [CDF98, FZ14, KPR17, LC08, Mon98, AD15]. **individual** [BKL08, OY06].

industrial [VST03]. **inequality** [DHB12, PT11, Sch12b]. **Inference** [BL98b, CDF98, CLLT14, DF99, Mag10, MS98, Mon98, Smi18, AD13, ABDW15, AC02, Ana13, AD15, BK13a, BR07, BPR10, BC14, Bra09, Dah02, DM08, Dav12, DM04, FHP10, FZ14, GK18, HM13, Kas15, Kiv13, KWTZ18, KPR17, LX12, Mad10, Nie04b, Rag05, RM99, Sch12b, TD14]. **Inflation** [JLLN08, BJN03]. **influence** [LX17]. **Influential** [Nie08]. **information** [AT11, Kiv13, Mag07]. **infrequent** [GM04]. **inhomogeneous** [CHS09]. **initial** [HL05b, HLT08, LR06, PV01]. **innovations** [Ard09]. **instability** [KP01b, LX12]. **institutional** [VST03]. **instrument** [BW10, LX12]. **Instrumental** [Ana13, FJV12, QWfL16, RG06, CR14, DM08, Sca16]. **instruments** [Esc18, HHK04, Tch15]. **insuring** [Büt99]. **integrated** [BMO04, CJKL17, Gos04, HW07, KK05, Med03, Nie04b, PV01]. **integration** [Kaw07]. **integration-based** [Kaw07]. **interaction** [fLLL10, TflL14]. **interactions** [Man13, NT09]. **Interest** [CDF98, PY11, YP01]. **international** [Bha01]. **interpretation** [vGS02]. **interquantile** [GK18]. **interval** [Bri11, HH10]. **interval-censored** [Bri11]. **intervals** [Gos04]. **intraday** [KR13]. **Introduction** [GM98, NS01]. **inverse** [FF10]. **inverses** [Das05]. **inverting** [DM14]. **investigation** [Dah02]. **irrelevant** [LG08]. **Issue** [AdP17, CLLT14, FS09, PS16, PS11a, Smi15, Smi16, Smi17, Smi18]. **IV** [DM07, GW12].

J [HK99, ÖD11, Osb12, PY11]. **jae** [Sil11]. **Jeffrey** [Wil11]. **JIVE** [DM07]. **job** [KP01a]. **Joel** [CLLT14]. **John** [Mar12]. **Joint** [iSS06, KK11]. **Journal** [HS98, ÖD11, PY11, Smi08b, Ano10, Ano11b, Ano12b, Ano13, Ano14, Ano15, Ano16, Ano17, Ano18, CD09]. **jumps** [Rag05].

K-nearest-neighbour [LG08]. **Kalman** [Lin05, MFB03]. **kernel** [DD02]. **kernels** [BNHLS09]. **Kingdom** [Frö07]. **known** [Dan05, Mag02]. **Koop** [Mar12]. **KPSS** [HL00]. **Kronecker** [BL98a]. **kurtosis** [BU09, Wil09].

L [CLLT14]. **labour** [HP10]. **Lag** [HW07, Yan02, PP04]. **Lag-augmented** [HW07]. **Lagrange** [BRS16, RR14]. **Large** [Ots11, PS16, CPT11, FLL16, FP12, Kim14, LX17]. **Larsson** [ÖD11]. **latent** [CK12, HM13, Isk10, LNN09]. **leading** [CMKSW01]. **learning** [CCD⁺18]. **Least** [Pit04, PS17, HW07, KP05, Kuo08, NF11, PR16, WZQ07]. **Least-squares** [PS17, KP05, PR16]. **Lee** [Sil11]. **length** [Yan02]. **lessons** [Gia15]. **level** [Psa01, QP13]. **levels** [GO00, Yan12]. **leverage** [AM09]. **Lévy** [Ver11]. **Lévy-driven** [Ver11]. **Likelihood** [JK15, Kam98, LLL01, MS98, Ver11, Bra02, Bra09, Bra12, Cam16, Dah02, DT06, Gre04, Hua11, Kaw07, LP05, Ma17, MT99, Nic02, Ots11, Zam02, ÖD11]. **Likelihood-based** [JK15, LLL01, ÖD11]. **likelihoods** [FS04]. **limit** [CG05, DSW18]. **limit-hitting** [CG05]. **Limited** [MS98, Sil11, Gre04, Mag10, WH07]. **Limiting** [Sen03, Die01]. **limits** [CG05]. **Linear** [DFGK98, AS11, AYZ14, AHHK06, BKL08, BY13, BR04, Bra02,

Bra09, BH07a, CM07, DD02, DM08, DP06, Esc18, FJV12, GO00, GOS06, GS13, HH00, JW12, JS04, Kri17, KNR11, LS05, TD14, Tho06, YP13, ZL15].
Linearity [Kil04, CS04, Dah02, HL07, San08]. **liquidity** [Büt99].
liquidity-insuring [Büt99]. **literature** [Gia15]. **LM** [BY13, PUY08, Rod02, YT08, YV11]. **LM-type** [YV11]. **Local** [BK13b, MV07, GT99, HM09, MP08]. **location** [PS11b]. **log** [AN08]. **logistic** [CJP12]. **logit** [GL07]. **Long** [Ros07, CJKL17, CS07b, DM04, PST08].
long-memory [DM04]. **long-run** [CJKL17]. **Looking** [GL09, Fan06].
Lorenz [DF99]. **Löthgren** [ÖD11]. **Lyhagen** [ÖD11].

M [ÖD11, Wil11]. **machine** [CCD+18]. **Macroeconometrics** [Gör12].
macroeconomic [BMO04, HLN01]. **magnitude** [PS09]. **Malinvaud** [Phi15].
many [Ana13, Kap08]. **marginal** [FS04]. **market** [BH16, HP10, MN11].
Markov [Ard09, BLV08, BPR10, Cav03, CK98, EKS08, FS04, JK10, Kan14, Kau00, Psa01, TK04]. **Markov-switching** [Ard09, CK98]. **Markowitz** [BLLW11]. **Matching** [Smi17, Frö07]. **matrices** [FLL16, MP05]. **matrix** [All07, Mag07]. **matters** [All07]. **Maximization** [FPR15, KR03].
Maximum [CLS14, Kam98, LST01, Zam02, Gre04, Hua11, Kaw07, LP05, MT99, WS05].
MCMC [Rag05]. **Mean** [SS06, AT18, Dan05, Dem02, Eve13, KJL03, LR05, Mag02, Pit04, Sen09, Yan02, YV11]. **mean-independence** [KJL03].
mean-variance [Sen09]. **Measurement** [JM05, ABS03, DHB12, HSW15, JK15]. **measures** [DSW18, Sch12b, Ver11].
Measuring [Kau00]. **memory** [DM04, PST08]. **Method** [HKLZ07, vdS98, HK01, MP05, Ots11, PS07]. **methodology** [CH02].
Methods [GM98, Koo10, Sil11, AD13, BMO04, DHB12, Gal17, GS18, Kau00, KN08, Pro06, Rag05, Ulr08]. **Micro** [Sil11]. **Micro-Econometrics** [Sil11]. **microeconometrics** [Rob10]. **Minimum** [May07, KS10]. **mining** [CE99, GT99, Han99a, Han99b, HK99, HP99a]. **mismeasured** [CLTZ04].
missing [WL13]. **Misspecification** [Kal12, PT11, Pit04, WZQ07]. **mixed** [BR07, Bri11, MT99]. **mixed-Poisson** [MT99]. **mixture** [Ada16, AT04, FS04, Geo07, Kaw07, Sil03]. **mixture-distribution** [Geo07].
mixtures [CK16]. **mobility** [Ulr08]. **mode** [Kri17]. **Model** [HS17, LK16, RV02, Smi18, Abr99, AH04, Ard09, BCCW08, BT02, BSJ02, BKL08, BFK11, BR07, BPR10, BM06, BFHM08, BC07, Bri11, CS07a, CR14, sCK10, Cho06, CDR09, DT06, Dem02, DG11, Geo07, GM00, GT99, GFCK09, HZ12, HKLZ07, HH10, Isk10, JLLN08, JL01, JW12, JPX16, KK03, Kau00, KK11, KN08, KP04, KNR11, LP09, LO13, LPR17, LR05, MP11, NT09, PR14, PV01, Pét00, PS01, PS09, PS07, QP13, QWfL16, Sen03, Shi08, ST06, Tfl14, TK04, VDP03, Wil09, Zam02, Zha13]. **Model-selection** [HS17].
modeling [CE99, SHD99]. **Modelling** [BLV08, CLTZ04, CH02, DV07, Rün04, Smi03, HJ05, Osb12]. **Models** [BLV08, BL98a, BL98b, CDF98, CK98, Kam98, KP98, Lar98, Mon98, PS16, PS11a, Sen98, XP98, AS11, Ada16, AN08, AYZ14, AT04, AT11, AM07,

AHHK06, BHKY17, BH16, BR04, BK13b, Ble15, BW02, BM17, Bra02, Bra09, Bra12, BRS16, BC10, BW10, CLTZ04, CPP01, Cha17, CGLL15, CM18, sCK10, CHS09, CH01, CK16, CK12, DSW18, DV07, DRB07, EKS08, Esc18, Eve13, Fan06, FP12, FF10, FJV12, FS04, GM04, GO00, GOS06, Gre04, GL07, Hag14, HJ99, HK00, HS04, HM13, HM09, HMY11, HW07, HK01, HS17, HSW15, HS18, HWY08, HJ05, JK10, JJS14, Joc14, JM17, JS04, Juh05, JPX12, Kan14, KS06, Kaw07, KL09, Khe15, KP05, KMW02, KS10, KP01a, KP04, KSD99, LS05, fLLL10, LCG11, Mad10, Mag10, McK01, MY00].

models

[MS05b, MZ18, MT99, NS12, Nie04b, Nie08, Oom99, PY11, PT11, PS17, Rag05, RM99, RV02, RPS14, San08, Sil03, Smi08a, SHR14, TD14, Tho06, Tse02, Ver11, WH07, WL13, YP13, Yan02, YP01, ZfL04, ZSP12, ZL15].

modified [NF11]. **Moment**

[EKS08, KP05, Bra09, Bra12, HKLZ07, HS17, Ino06, Mof01, PT11].

Moments [DM07, Dem02, KK03, Sil11, vdS98, CK12, Ots11]. **money**

[Nie08, Pét00]. **monitoring** [AHHK06]. **monotonic** [GM00]. **monotonicity**

[HM09]. **Monte** [Par02, SHD99]. **MSE** [HHK04]. **Multi** [KRH⁺09].

Multi-tail [KRH⁺09]. **Multinomial** [Bre02, GL07]. **Multiple**

[Cha17, BP03, BCCW08, YP13]. **multiple-break** [BCCW08]. **multiplier**

[BRS16, RR14]. **Multivariate** [AM09, PR14, AT04, DV07, DM04, Geo07,

Haf09, JLLN08, LP09, MS05b, MT99, Nie04b, VDP03]. **My** [BM17].

Myoung [Sil11]. **Myoung-jae** [Sil11].

N [Gör12, HKR15]. **narrow** [NF11]. **narrow-band** [NF11]. **NASDAQ**

[QP13]. **near** [Gos04, Mag07, PV01]. **near-integrated** [Gos04, PV01].

nearest [LG08, OLL06]. **nearest-neighbour** [OLL06]. **nearly** [CJKL17].

neglected [BK03]. **neighbour** [LG08, OLL06]. **Nelson** [CDR09].

Nelson-Siegel [CDR09]. **nested** [KMT03]. **network**

[BK03, fLLL10, LX17, LPR17]. **Networks**

[AdP17, ABHK17, MTV17, Ros17]. **Neumann** [HP04]. **neural** [BK03].

neutral [BH07b]. **news** [AM09]. **NIG** [JL01, Wil09]. **NLLS** [BK13b]. **Non**

[AM07, Ble15, Bri11, CJP12, Frö06, GK18, GM00, HZ12, HMY11, Kas15,

KWTZ18, Kri12, LS05, LCG11, LNN09, Mar13, PS11b, Van10, Xu08, BT02,

BKL08, BR04, BZ18, Bra09, BH07a, CS07a, CM07, CK12, DSW18, DT06,

FP12, FF10, GW12, GS13, HP04, HM09, Joc13, KS10, LHK15, LG08, May07,

NS12, OLL06, PV01, RG06, SHR14, Spe09, Tak08, Xu15]. **non-affine** [FP12].

non-differentiable [LHK15]. **Non-linear**

[LS05, BR04, Bra09, BH07a, CM07, GS13]. **Non-monotonic** [GM00].

non-normal [DT06]. **non-orthogonal** [BT02]. **Non-Parametric**

[Mar13, Bri11, Frö06, GK18, HMY11, Kas15, KWTZ18, Kri12, LCG11,

LNN09, PS11b, Van10, CK12, DSW18, FF10, GW12, HZ12, Joc13, LG08,

OLL06, Spe09, Tak08]. **non-separable** [HM09, KS10]. **Non-standard**

[Ble15, NS12]. **Non-stationary**

[CJP12, HZ12, Xu08, BKL08, BZ18, HP04, May07, RG06, SHR14, Xu15].

Non-trading [AM07]. **non-zero** [CS07a, PV01]. **Nonlinear** [AB16, CPP01, Osb12, Hag14, Khe15, Ma17, RV02]. **nonlinearity** [BK03, KP01b]. **Nonparametric** [CJKL17, CLW15, Du16, Lec99, Cam16, JPX16, Kuo08, Sca16]. **nonparametrically** [CLS14]. **nonstationary** [CGLL15]. **norm** [CM18]. **normal** [Dan05, DT06, Mag02]. **Normality** [DFGK98]. **Norwegian** [Akr04, EJM02]. **Notation** [AM02]. **note** [JM17, Sil03, Spe09]. **Novel** [HKR15]. **nuisance** [AC02, Bre02]. **null** [LN00, LKSN03]. **number** [Kas15, LP09, ST06]. **Numerical** [Kaw07].

observation [HL05b, HH10, LR06]. **observations** [Nie08]. **observed** [Abr99, Hua11]. **occur** [GM04]. **OECD** [AM01]. **Oil** [Akr04]. **older** [HP10]. **OLS** [PP04]. **one** [Ada16, GS18]. **one-sided** [GS18]. **only** [AC02]. **Optimal** [LV06, BT02, Büt99, Gal17, KY15, MPP14, WZO06]. **optimality** [KP01a]. **option** [BH07b, FP12]. **options** [FP12]. **Oracle** [GS18]. **Ord** [MP11]. **Order** [XP98, AD15, FT00, HHK04, Ma17, Tfl14]. **ordered** [KL09, LK05]. **orderings** [DF99]. **Orthogonal** [Eve13, BT02]. **orthonormal** [Sun13]. **our** [HP99b]. **outcome** [DT06]. **outcomes** [CLTZ04, CR14]. **outliers** [Geo07, Nie04a]. **overdispersion** [GL07]. **overview** [FLL16]. **Oxford** [Mar12].

P [PY11, LO13]. **Pairwise** [Joc13, Mao16]. **Pairwise-comparison** [Joc13]. **Panel** [Hua08, DHT09, Wil11, Abr13, AYZ14, AB16, BiS13, BKL08, BFK11, BY13, BMO04, BW02, BC07, BRS16, BW10, Can11, Cha17, DD12, DRB07, Eve13, FP12, Had00, HL05a, HKR15, HLN01, HMY11, HS18, JLLN08, Joc14, JM17, Kap08, Kim14, LCG11, Mad10, MPP14, MP11, ÖD11, PS03, QWfl16, RPS14, SR09, Tho06, Zfl04, ZSP12]. **panels** [iSDLB05, CPT11, LLL01, McK01, MP08, SS06, Wes18]. **parameter** [Dem02, HJ99, KK11, LX12, LP05, PS09]. **parameters** [AC02, Bre02, CCD⁺18, Kan14, TD14]. **Parametric** [Mar13, BK13b, Bri11, CK12, DSW18, DG11, FF10, Frö06, GK18, GW12, HZ12, HMY11, HS18, Joc13, Kas15, KWTZ18, KS10, Kri12, LG08, LCG11, LNN09, OLL06, PS11b, RPS14, SHR14, Spe09, Tak08, Uhl08, Van10, ZSP12, Zha13]. **Partial** [Kom13]. **Partially** [WS05, AS11, AYZ14, FJV12, HP04, ZL15]. **participation** [KT18]. **parts** [FPR15]. **patterns** [VST03]. **PcGets** [Bår01]. **Peer** [LPR17, DDF09, LX17, Ros17]. **percentile** [MP05]. **Perez** [GT99, Han99a, HK99]. **Performance** [CK98, DHT09, Tak08]. **Periodic** [Pro98, DO04]. **periods** [HS18]. **Perron** [LN99]. **persistence** [LKSN03]. **persistent** [BK13a, LS05, San08]. **Perspectives** [PS11a]. **phase** [Rün04]. **Phillips** [LN99]. **Phillips-Perron** [LN99]. **piecewise** [KNR11]. **plausibly** [vKR18]. **Ploberger** [NS12]. **Point** [MPP14, AHHK06, BCCW08, BHKY17, CO12, Cho03, Yan12]. **Point-optimal** [MPP14]. **pointwise** [CHS09]. **Poisson** [MT99]. **polynomial** [Cho06]. **pooled** [MP08]. **Pooling** [HC04]. **Portfolio**

[BLV08, LPW14]. **posedness** [Sca16]. **possibly** [LHK15]. **Posterior** [BC14]. **power** [KK05, MP08, Par02]. **PPP** [JLLN08]. **practice** [BNHLS09, FF10]. **pre** [WZO06]. **pre-test** [WZO06]. **precision** [FLL16]. **Predictability** [KR13]. **predicted** [Spe09]. **Prediction** [Sør00, GO00]. **Prediction-based** [Sør00]. **predictive** [LW17, LK16]. **predictors** [AT11]. **preferences** [ABS03]. **Prescott** [McE08]. **presence** [Ana13, Dav12, Gre04, Ioa05, JMN00, LG08, LX12, NV02, Nie04a, DHT09, YG02]. **present** [AC02, GS13]. **pressure** [LX17]. **price** [CG05, KR13, KjL03, Kon03, Van10]. **prices** [Akr04]. **pricing** [FP12]. **Prize** [Ano11a]. **probability** [CO12]. **probit** [Bre02, GFCK09, KL09]. **problem** [BW10, Sch12b]. **problems** [FF10, YG02]. **procedure** [Kap08, ST06]. **procedures** [KK11]. **process** [DLS09, EN09, LST01]. **Processes** [LC08, MS98, BK13a, DO04, CM07, DD02, DM04, FT00, Gos04, Haf09, Han05, HP04, Liu09, May07]. **product** [SHD99]. **production** [DSW18, VST03]. **Progress** [EJN02]. **Projection** [BW02, Abr13]. **Propensity** [Frö07]. **properties** [BKL08]. **proportional** [Bri11, Gør06]. **proposal** [AM02]. **prospect** [BLLW11]. **pseudo** [McK01]. **pseudo-panels** [McK01].

qualitative [Tak08]. **quality** [KjL03]. **Quantile** [AT11, AD13, AB16, Can11, GK18, JJS14, Kal12, KM04, LMP14, Zha13]. **quarterly** [VST03, Rod02]. **Quasi** [Hua11, Cam16]. **quasi-likelihood** [Cam16]. **Quasi-maximum** [Hua11]. **quotes** [BNHLS09].

R [ÖD11]. **R.** [Sch12a]. **radial** [BK03]. **random** [BT02, BKL08, BM17, CR14, Dah02, GFCK09, KMWV02, QP13, Zam02]. **random-coefficients** [CR14]. **randomized** [KT18]. **randomly** [WL13]. **range** [Cav01]. **ranges** [GK18]. **Rank** [Abr99, AS11, DLS09, GS13, HP04, LST01, RM99]. **Rate** [CDF98, GS18, PY11, YP01, iK07]. **rates** [Akr04, Ble15, JLLN08]. **ratio** [Cam16, Die01, Ma17, MP08]. **rational** [BFHM08, EN12, JS04]. **ratios** [FHP10]. **Realized** [BNHLS09, HV16, Med03, Ver11]. **reconsidered** [Han99a, Han99b, HK99, HP99a]. **record** [AM01]. **recovering** [BH16]. **Reduction** [CDF98, KMWV02]. **refinement** [Ma17]. **refinements** [Cam16]. **Reform** [MW08]. **regime** [Cav03, Kan14, KS06]. **regime-switching** [Cav03, Kan14]. **regimes** [ST06]. **Regression** [KP98, AD13, AYZ14, AT11, BSJ02, BKL08, BB11, CJKL17, Can11, CJP12, EKS08, Esc18, FJV12, Frö06, GO00, GOS06, GL07, JJS14, KM04, KP05, Kri17, LMP14, LG08, LNN09, LR05, MT99, PS11b, Pro06, Sca16, WZO06, YZ13, Zha13, ZL15]. **regression-based** [BB11]. **Regressions** [DFGK98, Myn11, AB16, BY13, CS04, LK16, Mao16, RG06, YP13]. **regressor** [LK05, RVH05]. **regressor-dependent** [LK05]. **regressors** [Ana13, BiS13, BKL08, CJKL17, CPP01, CLS14, JPX16, KL09, MZ18, Myn11, RM99]. **Relation** [Sen98]. **relations** [Mad05]. **relative** [Par02]. **reliable** [ABDW15]. **Repeated** [Lin05, KWTZ18]. **Reply** [HP99b].

Representation [Kuo08, Han05, Med03]. **representative** [Pét00]. **resampling** [AD13]. **Residual** [Ioa05, Tse02]. **Residual-based** [Ioa05, Tse02]. **Residuals** [PR16, BKL08, EN09, Kal12]. **Residuals-based** [PR16]. **Response** [AH04, BK13a, Ble15, CS07b, Cha17, Man13]. **responses** [Gos04, LK05]. **Restricted** [JS04, WZQ07]. **restriction** [Ada16, HS17, Zha13]. **restrictions** [Bra02, Bra12, Ma17, Ros17]. **results** [CK16, DM04, GOS06, WZO06]. **retirement** [Isk10]. **return** [QP13]. **returns** [KRH⁺09]. **Review** [Bår01, Gör12, Koo10, Mar13, Mar12, Oom99, Osb12, Ros16, Sil11, Tay13, Wil11, CK16]. **revisited** [Pro06]. **Risk** [FG03, BH07b, JM05, Wil09]. **risk-neutral** [BH07b]. **risks** [CCG07]. **Robust** [AT18, BC07, CLLT14, HJ05, LHK15, BM06, sCK10, Esc18, LO13, Mag10, Sun13, TD14]. **role** [HLT08]. **Root** [Lar98, Tay13, XP98, BZ18, iSS06, Cav01, Cav03, CM07, DD12, Die01, HLT08, Ioa05, Juh05, KS06, KP05, LR06, Mad10, Mag07, MPP14, Psa01, DHT09]. **roots** [HL05b, MP08, Rod02]. **Royal** [FS09, HS98, PS16, PS11a, Smi08b, Smi15, Smi16, Smi17, Smi18]. **Rubin** [DM14]. **run** [CJKL17].

S [HK99]. **S&ARCH** [JL01]. **S&P** [QP13]. **S** [Sch12a]. **Sample** [DFGK98, HL00, KK05, DHT09, Smi03]. **sampled** [LPR17]. **Sampler** [BL98b]. **samplers** [ZL04]. **samples** [KMT03]. **sampling** [Cha11, FS04, Kiv13, Sil03]. **Sargan** [Ano11a]. **saving** [YG02]. **schemes** [Kiv13]. **schooling** [CLW15]. **score** [CLS14, Frö07, FZ14]. **search** [Han99a, HP99a, KP01a]. **Searching** [Qu07]. **Seasonal** [HLT08, AT18, DO04, VST03, FT00, Rod02]. **seasonality** [AT18]. **Second** [Ma17]. **Second-order** [Ma17]. **Section** [Wil11, CPT11, HKR15, Mad05, PUY08, PS03]. **sectional** [Hua08, Kap08, Mao16, SR09, DHT09]. **segregation** [ABDW15]. **Selection** [DRB07, Smi18, BM06, sCK10, DT06, GS13, HS17, Ino06, PS07, RV02, Smi03]. **selective** [KT18]. **Semi** [KS10, Kri17, Zha13, BK13b, DG11, HS18, RPS14, SHR14, Ulr08, ZSP12]. **Semi-linear** [Kri17]. **Semi-parametric** [KS10, Zha13, BK13b, DG11, HS18, RPS14, SHR14, Ulr08, ZSP12]. **semilogarithmic** [vGS02]. **seminonparametric** [iK07]. **Semiparametric** [AT04, BH07a, CCG07, FG03, GH06, Gör06, Shi08, AN08, Bra12, DD02]. **sensitivity** [MV07, WZQ07]. **separability** [DSW18]. **separable** [HM09, JPX12, KS10]. **sequences** [PP02, SHD99]. **sequential** [LW17, ST06]. **serially** [BKL08, MPP14, PP04]. **Series** [Tay13, BMO04, Bha01, CGLL15, VST03, FT00, GH06, GL09, Hag14, HL07, HS04, KP01b, LNN09, Mad10, MNT03, MS05b, NV02, Nie04b, RVH05, SHR14, Sun13, Osb12]. **Set** [HM13, Ble15]. **SETAR** [KS06]. **sets** [DM14, Kap08, Kiv13, KY15]. **settings** [GW12]. **sex** [CLW15]. **shapes** [KR13]. **shift** [YV11, Yan12]. **shifts** [AT18, PS11b, Psa01, QP13, Rün04]. **shocks** [BH16]. **Short** [ACMG⁺11, HS18, PY11, PST08, SR09, YP01]. **Short-term**

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